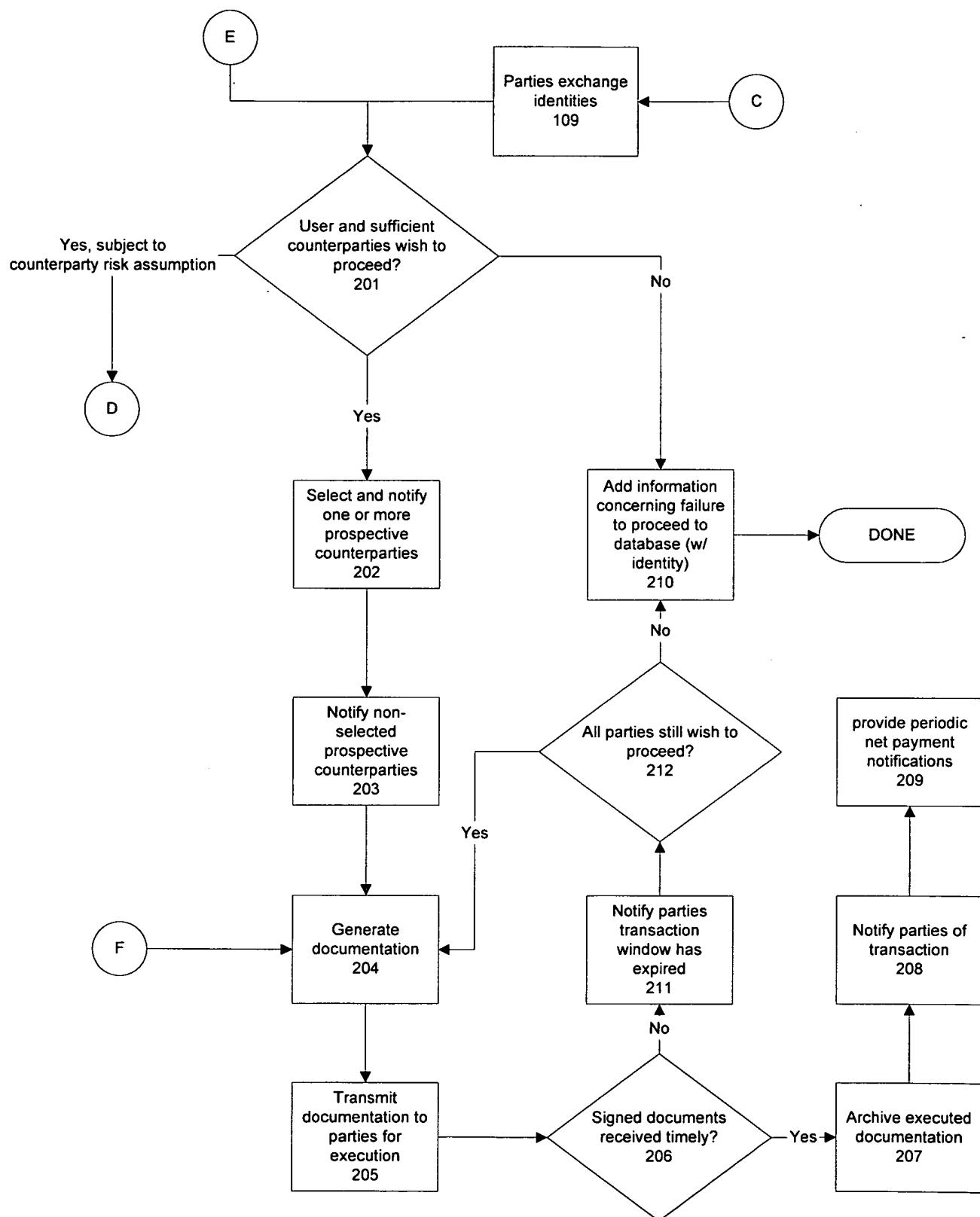


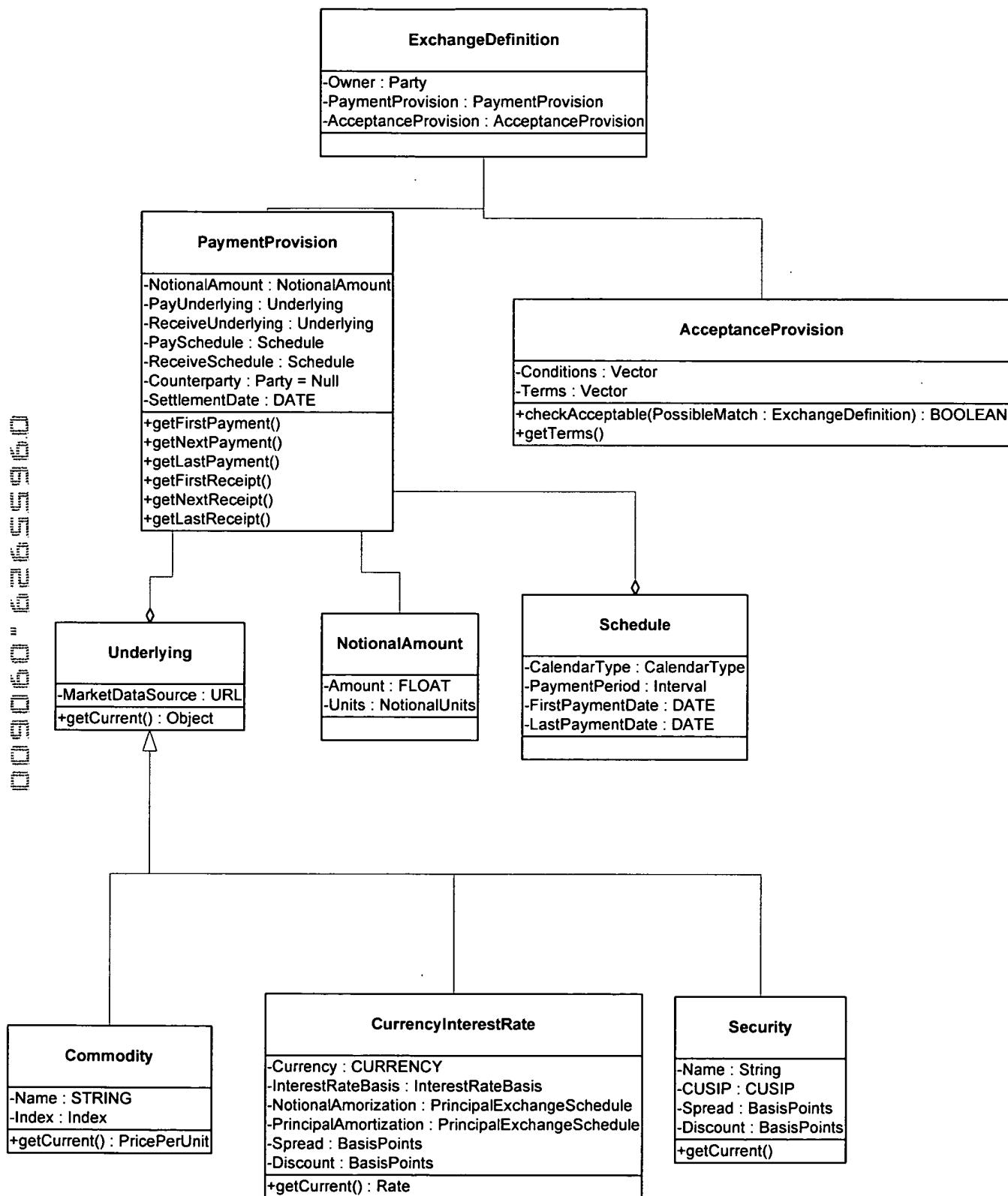
Fig. 2



025526 - 025527

Logical View

Fig. 3



Logical View

Fig. 4

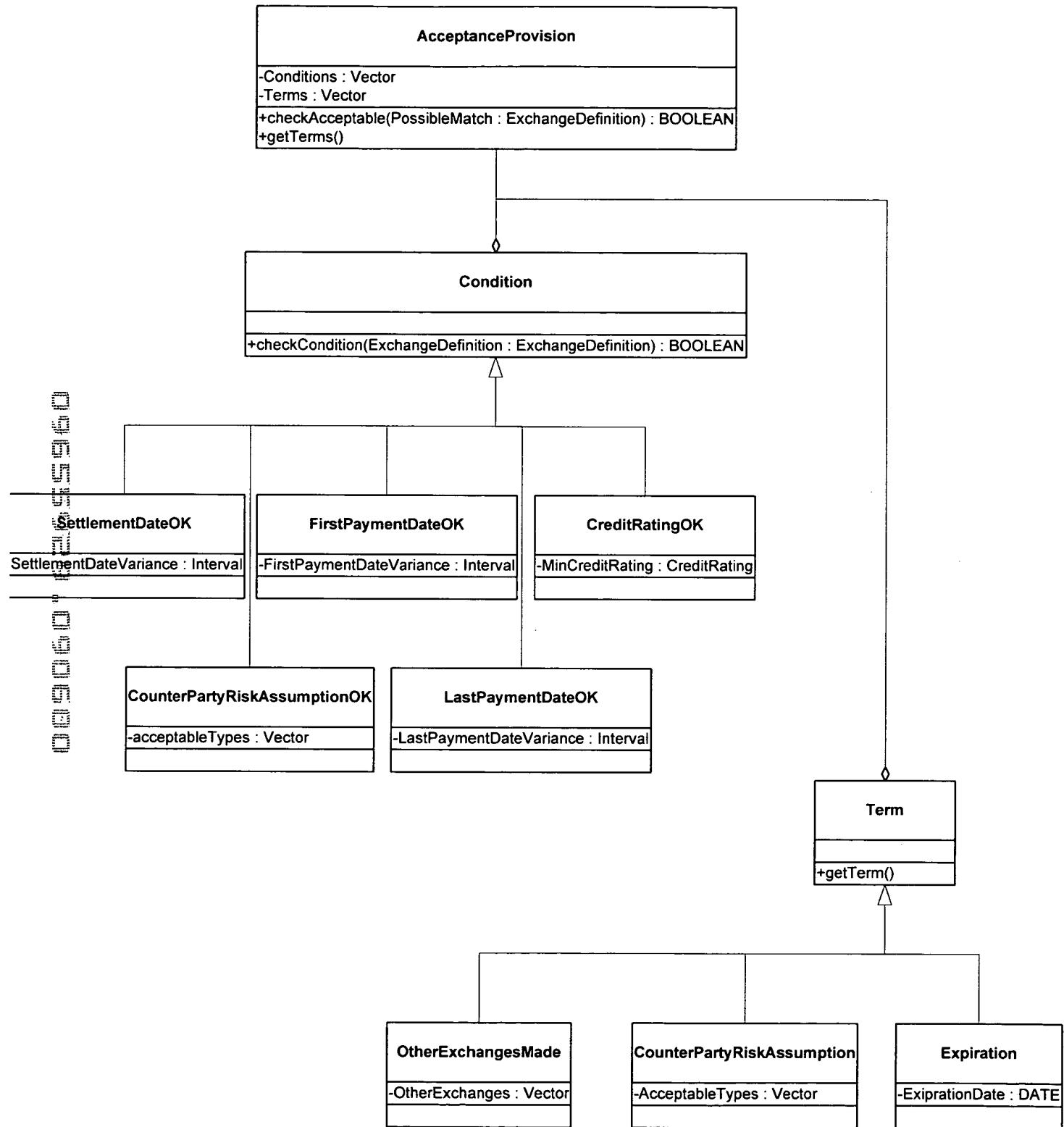
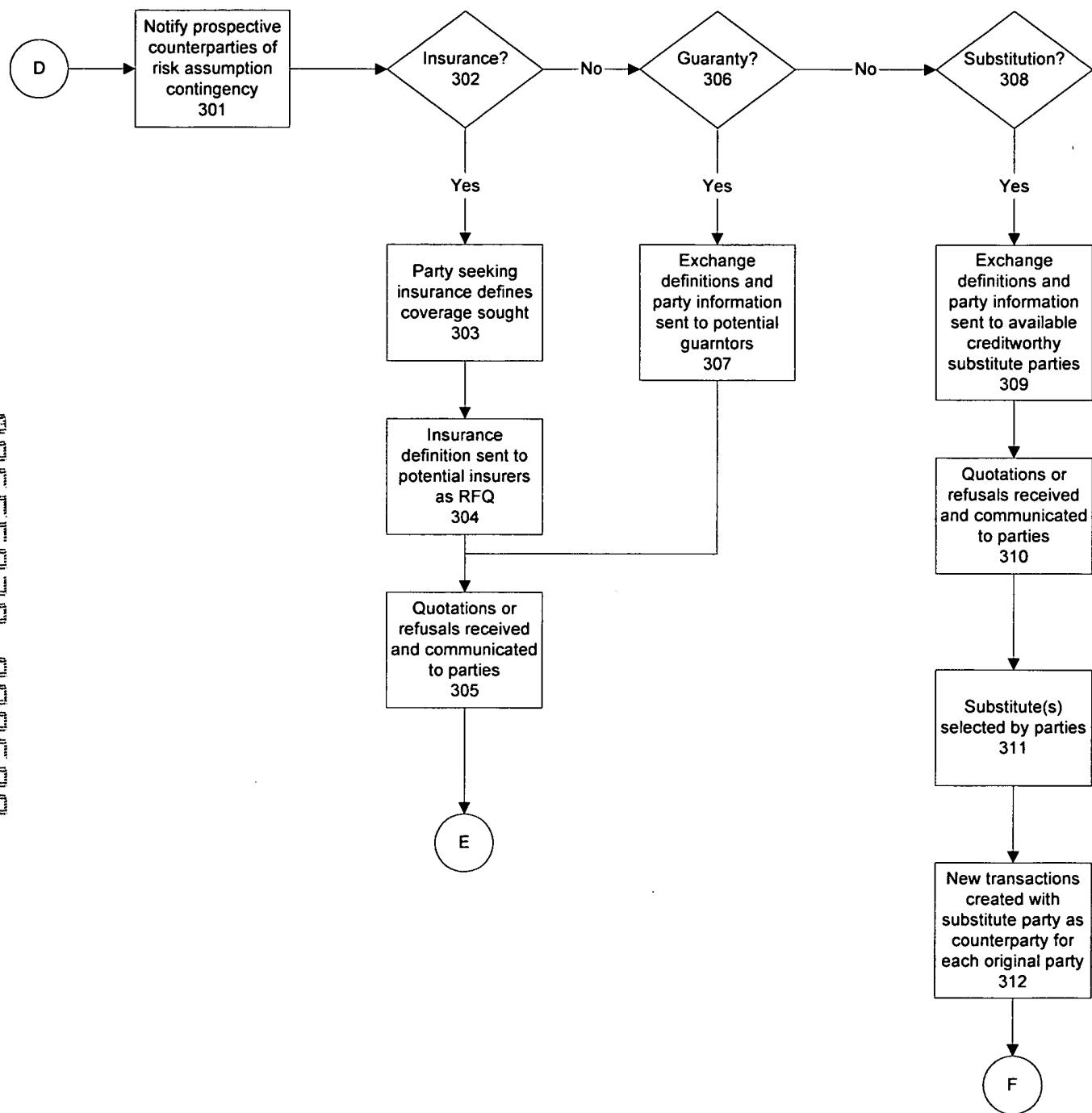


Fig. 5



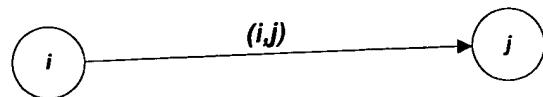


Fig. 6

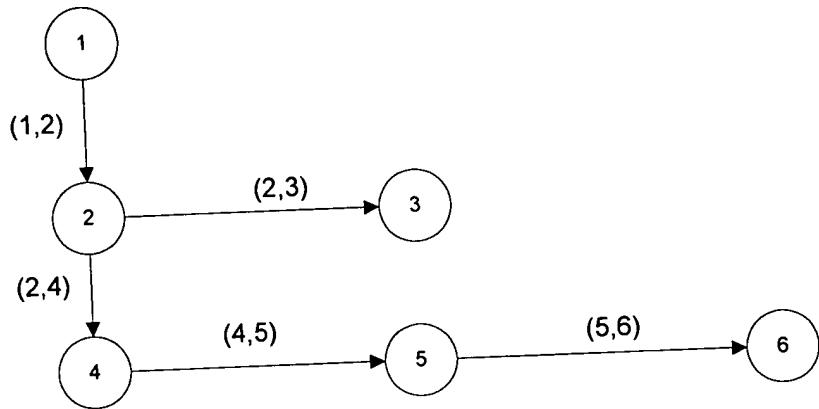


Fig. 7

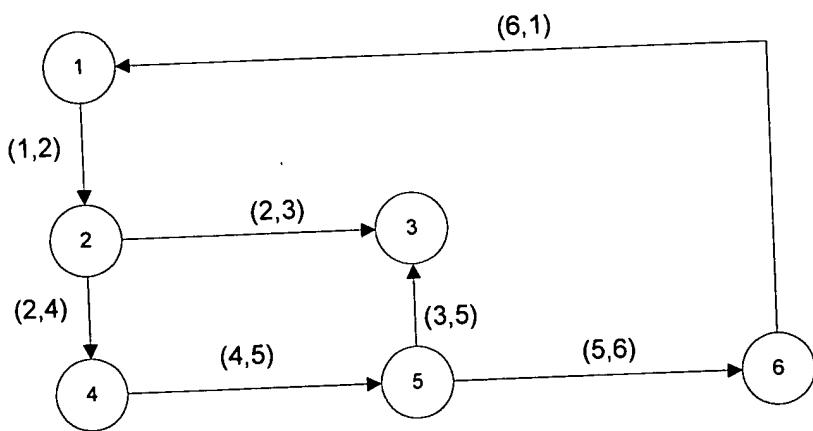


Fig. 8

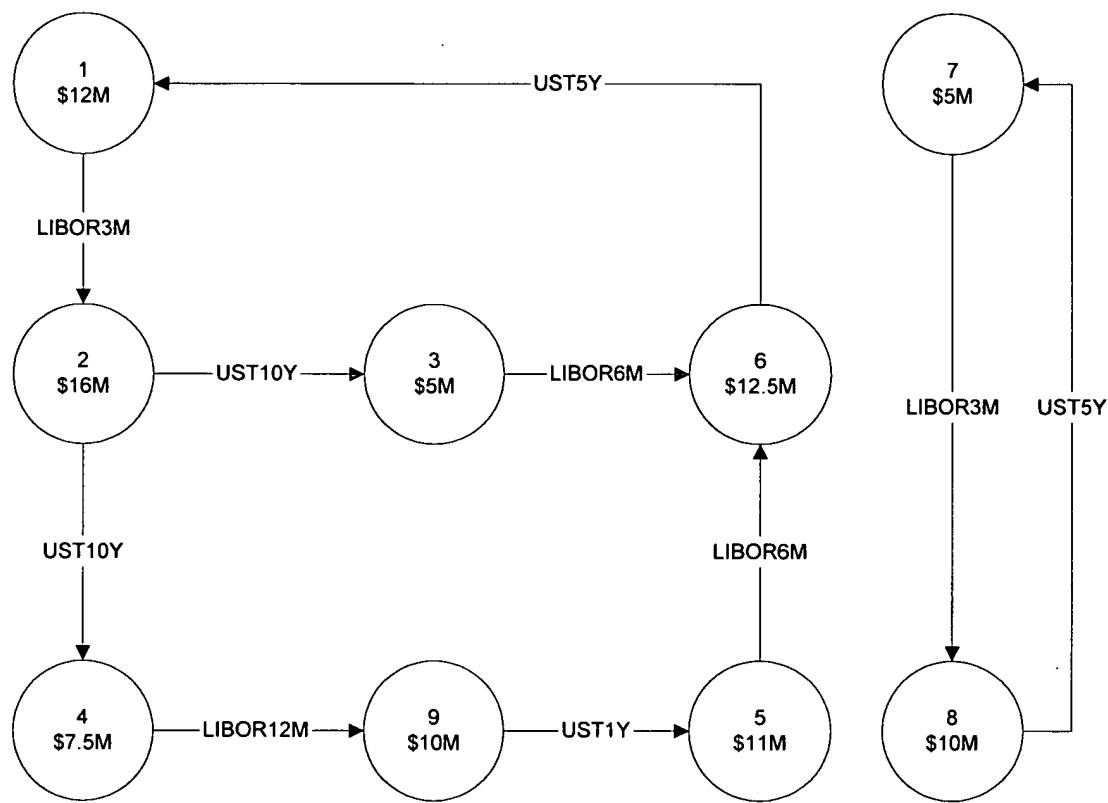


Fig. 9

#	P / R	Underlying	Notional Amount	Settlement Date	Settlement Date Variance	Start Date	Start Date Variance	End Date	End Date Variance	Payment Period	Payment Period Variance	Min. Credit Rating	Credit Rating	Cal.
1	P	LIBOR 3M	12M USD	10/1/99	(-30,30)	10/15/99	(-30,30)	10/15/04	(-30,30)	3 Month	0	Aa	Aa	A/360
1	R	UST5Y	12M USD	10/1/99	(-30,30)	10/15/99	(-30,30)	10/15/04	(-30,30)	3 Month	0	Aa	Aa	A/360
2	P	UST10Y	16M USD	10/15/99	(-30,30)	11/1/99	(-30,30)	11/1/04	(-30,30)	3 Month	0	A	A	A/360
2	R	LIBOR 3M	16M USD	10/15/99	(-30,30)	11/1/99	(-30,30)	11/1/04	(-30,30)	3 Month	0	A	A	A/360
3	P	LIBOR 6M	5M USD	10/4/99	(-15,15)	11/11/99	(-15,15)	11/11/04	(-15,15)	6 Month	(-90,0)	A	AAA	A/360
3	R	UST10Y	5M USD	10/4/99	(-15,15)	11/11/99	(-15,15)	11/11/04	(-15,15)	6 Month	(-90,0)	A	AAA	A/360
4	P	LIBOR 12M	7.5M USD	10/1/99	(-60,60)	10/15/99	(-60,60)	10/15/04	(-60,60)	3 Month	(-60,0)	A	Aa	A/360
4	R	UST10Y	7.5M USD	10/1/99	(-60,60)	10/15/99	(-60,60)	10/15/04	(-60,60)	3 Month	(-60,0)	A	Aa	A/360
5	P	LIBOR 6M	11M USD	10/14/99	(-30,0)	10/15/99	(-7,7)	10/15/99	(-7,7)	3 Month	0	A	Aa	A/360
5	R	UST1Y	11M USD	10/14/99	(-30,0)	10/15/99	(-7,7)	10/15/99	(-7,7)	3 Month	0	A	Aa	A/360
6	P	UST5Y	12.5M USD	10/1/99	(-30,30)	10/15/99	(-30,30)	10/15/04	(-30,30)	3 Month	0	A	Aa	A/360

Fig. 10

6	R	LIBOR 6M	12.5M USD	10/1/99	(-30,30)	10/15/99	(-30,30)	10/15/04	(-30,30)	3 Month	0	A	Aa	A/360
7	P	LIBOR 3M	5M USD	1/1/00	(-30,30)	1/15/00	(-30,30)	1/15/00	(-30,30)	3 Month	0	Aa	Aa	A/360
7	R	UST5Y	5M USD	1/1/00	(-30,30)	1/15/00	(-30,30)	1/15/00	(-30,30)	3 Month	0	Aa	Aa	A/360
8	P	UST5Y	10M USD	1/15/00	(-30,30)	2/1/00	(-30,30)	2/1/00	(-30,30)	3 Month	0	Aa	Aa	A/360
8	R	LIBOR 3M	10M USD	1/15/00	(-30,30)	2/1/00	(-30,30)	2/1/00	(-30,30)	3 Month	0	Aa	Aa	A/360
9	P	UST1Y	10M USD	10/14/99	(-30,0)	10/15/99	(-7,7)	10/15/99	(-7,7)	3 Month	0	A	Aa	A/360
9	R	LIBOR 12M	10M USD	10/14/99	(-30,0)	10/15/99	(-7,7)	10/15/99	(-7,7)	3 Month	0	A	Aa	A/360

Fig. 10

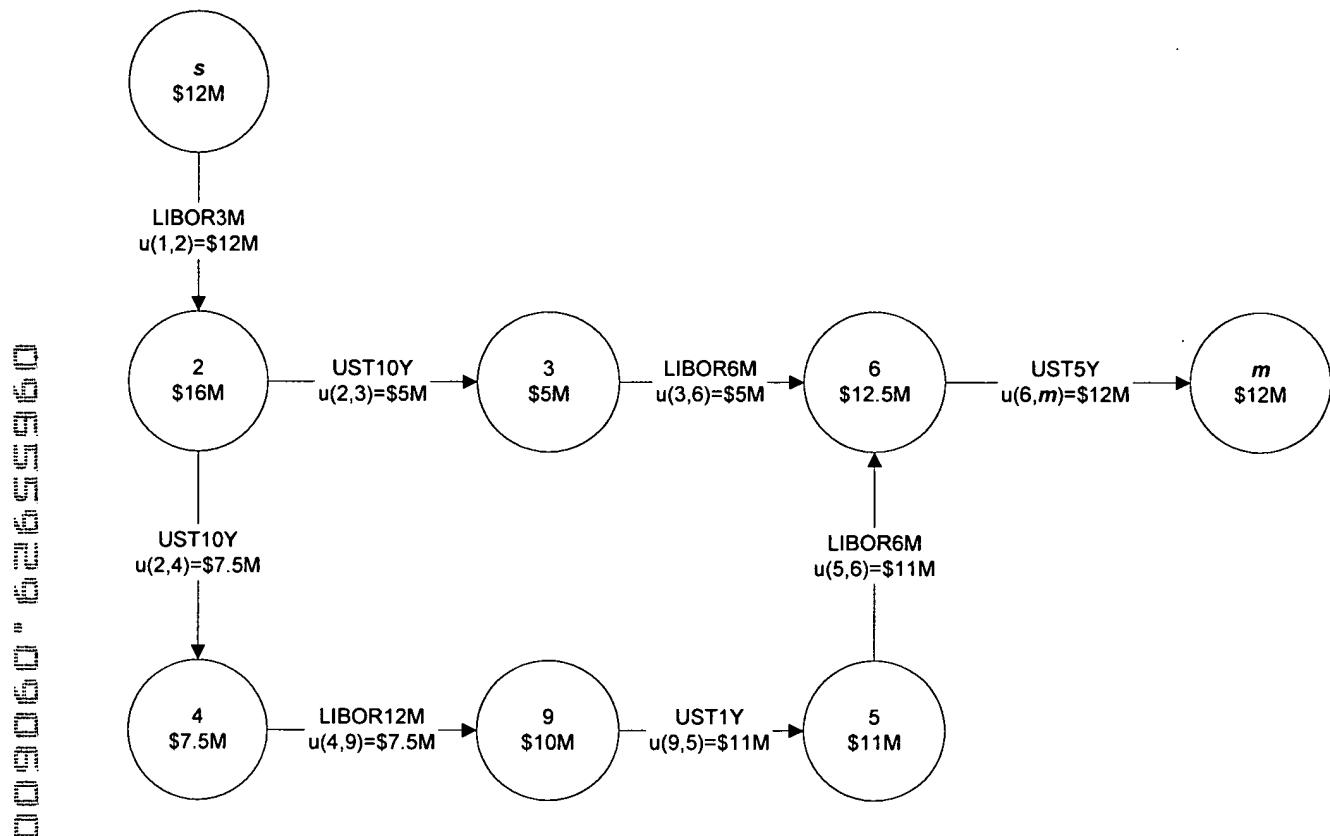
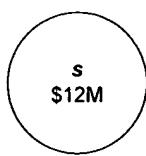


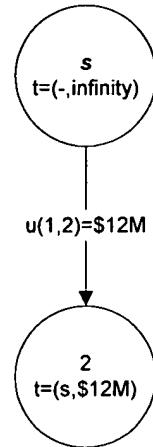
Fig. 11



$G = \{s\}$
NOARC={s}

Step 0

Fig. 12

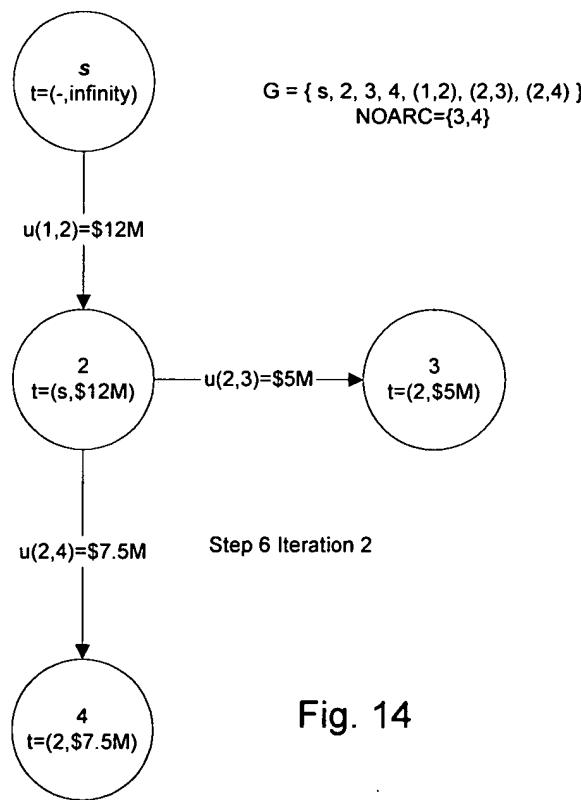


$G = \{ s, 2 \}$
NOARC={2}

Step 6 Iteration 1

Fig. 13

0 1 2 3 4 5 6 7 8 9



Step 6 Iteration 2

Fig. 14

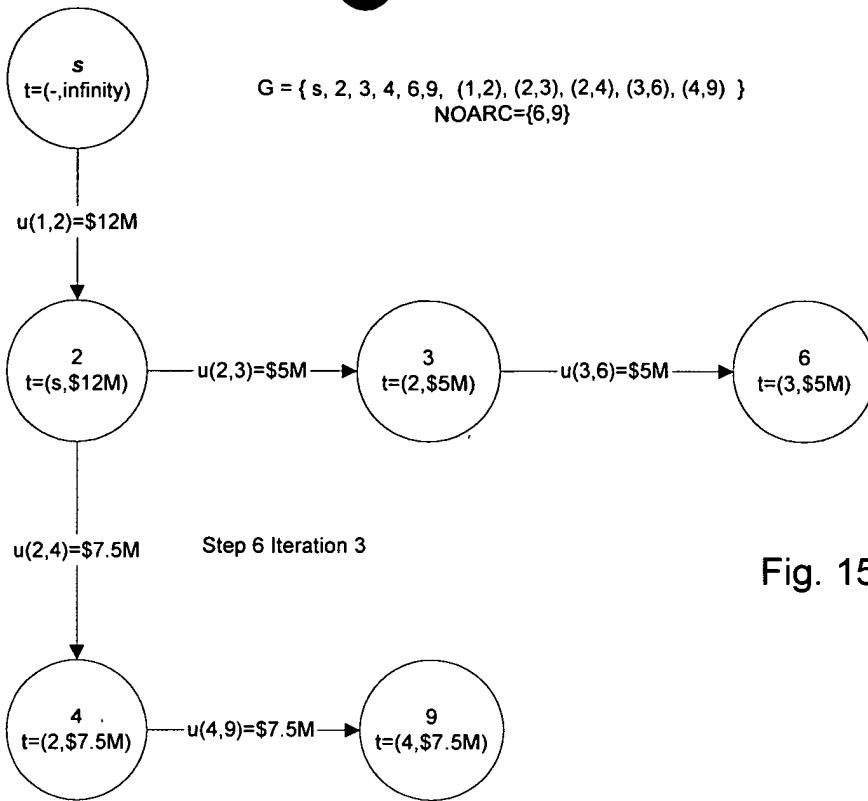


Fig. 15

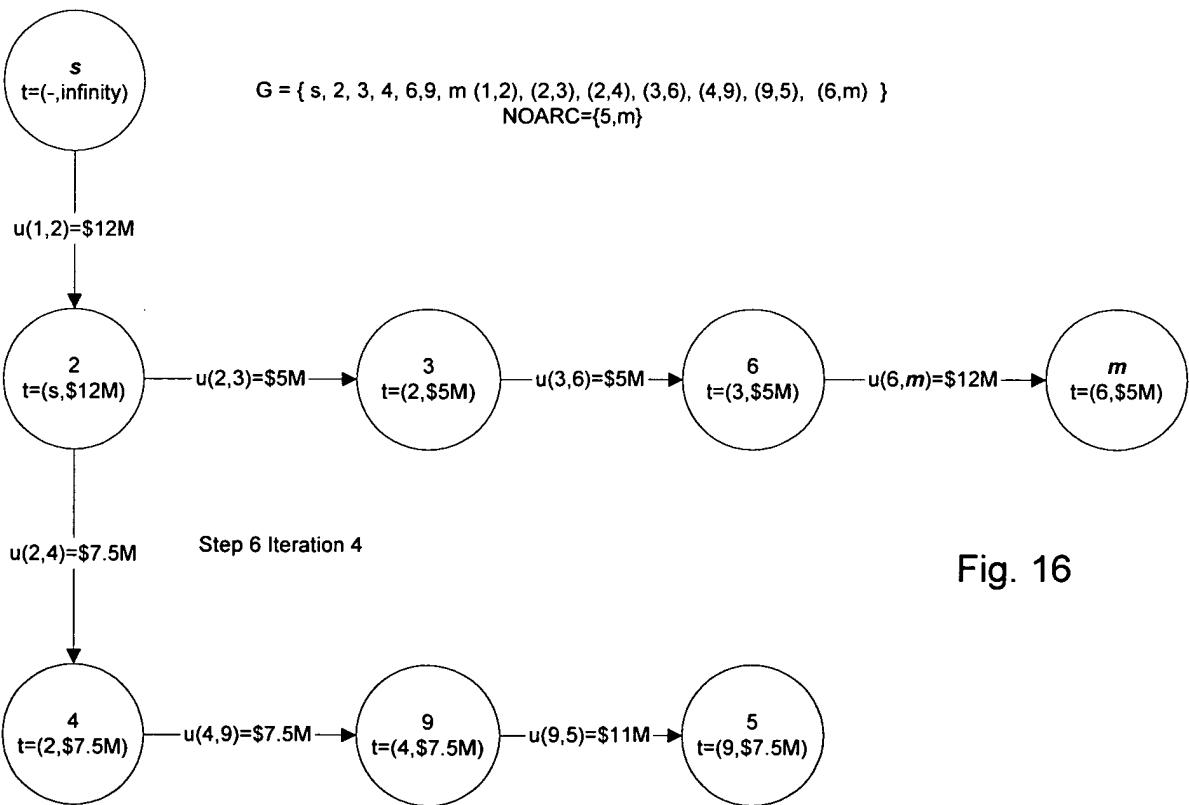


Fig. 16

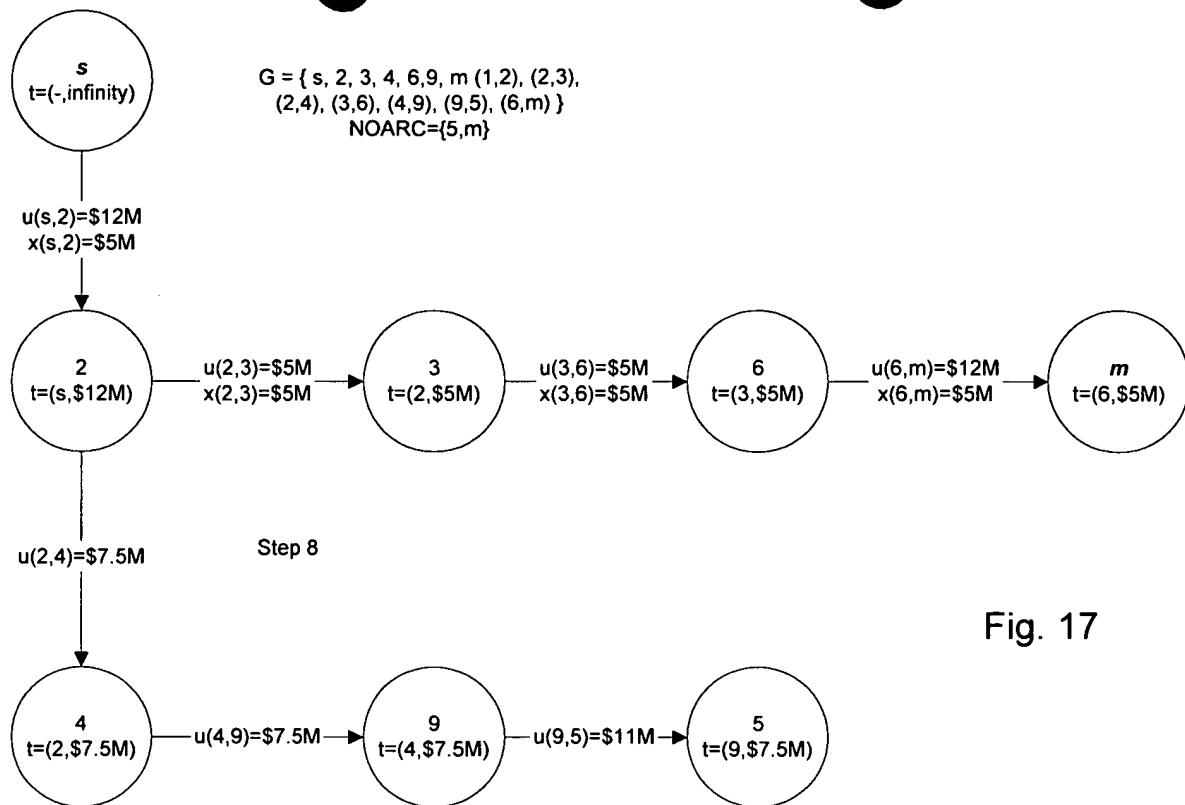


Fig. 17

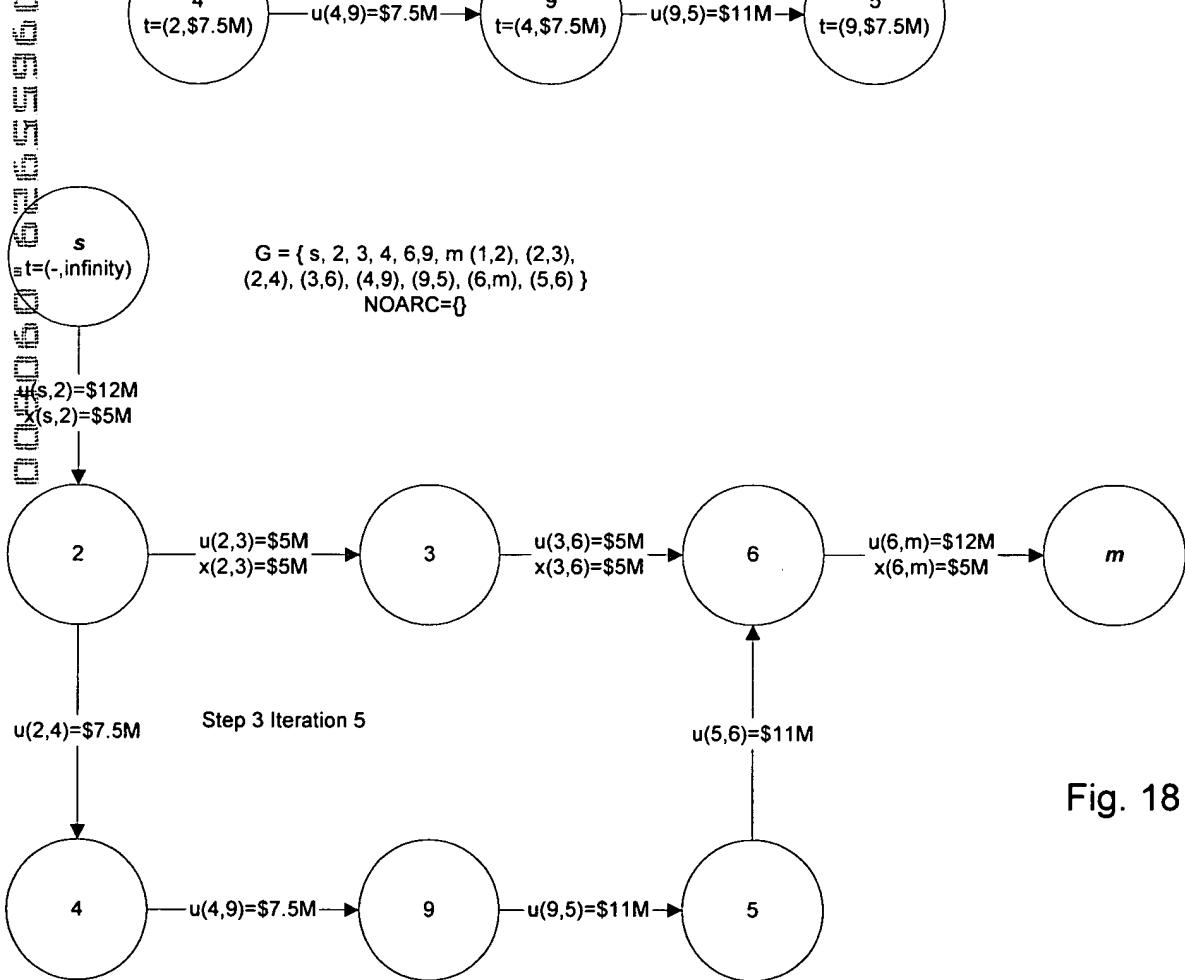


Fig. 18

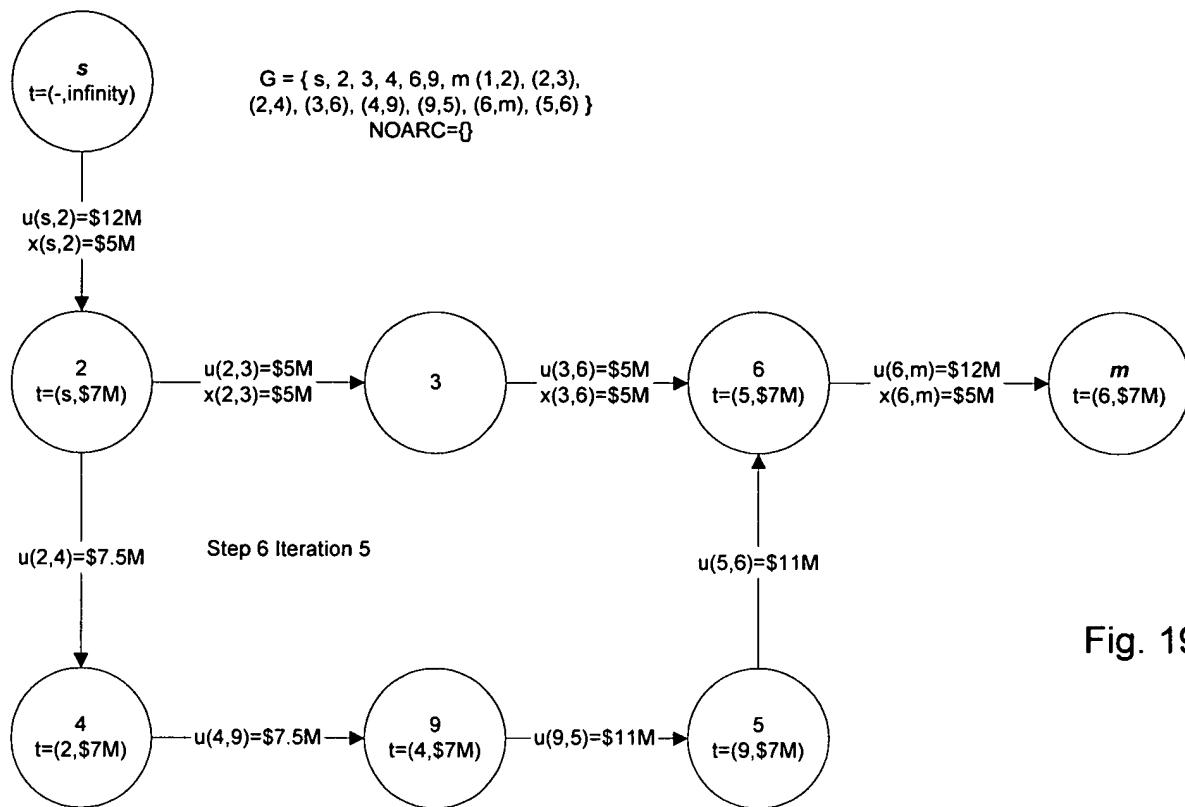


Fig. 19

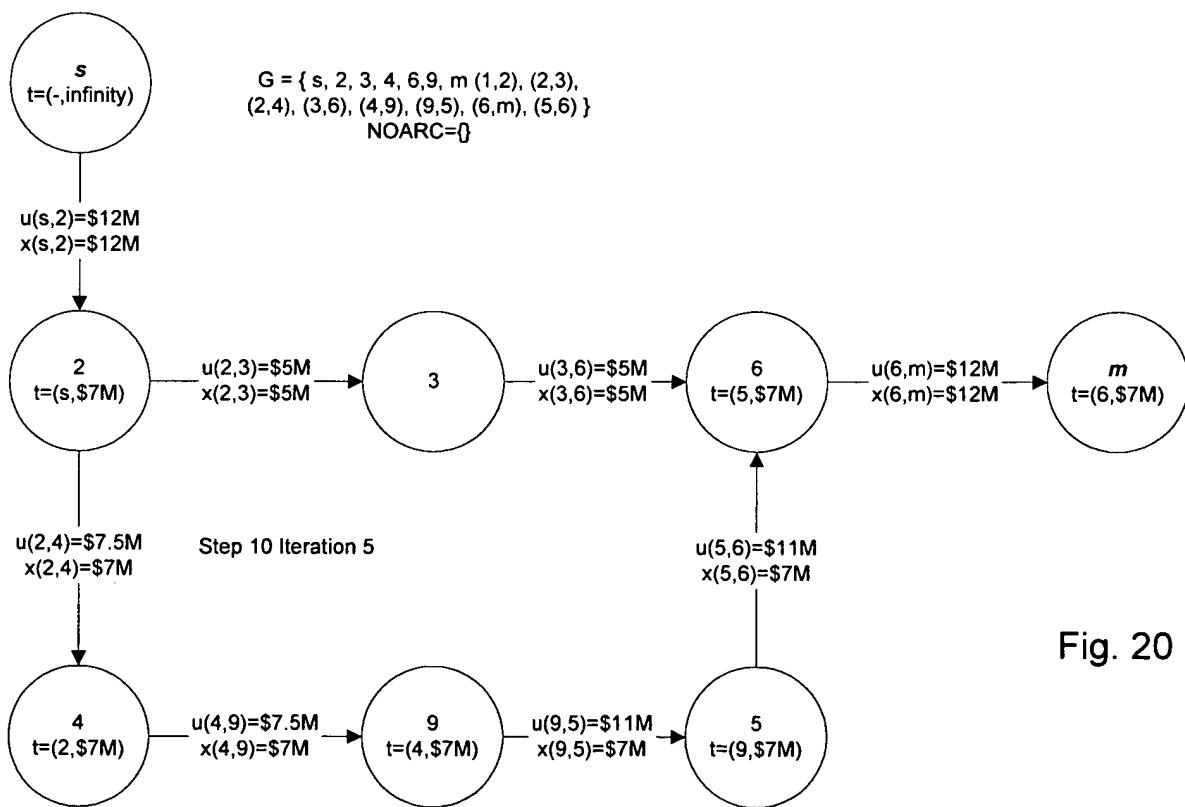


Fig. 20

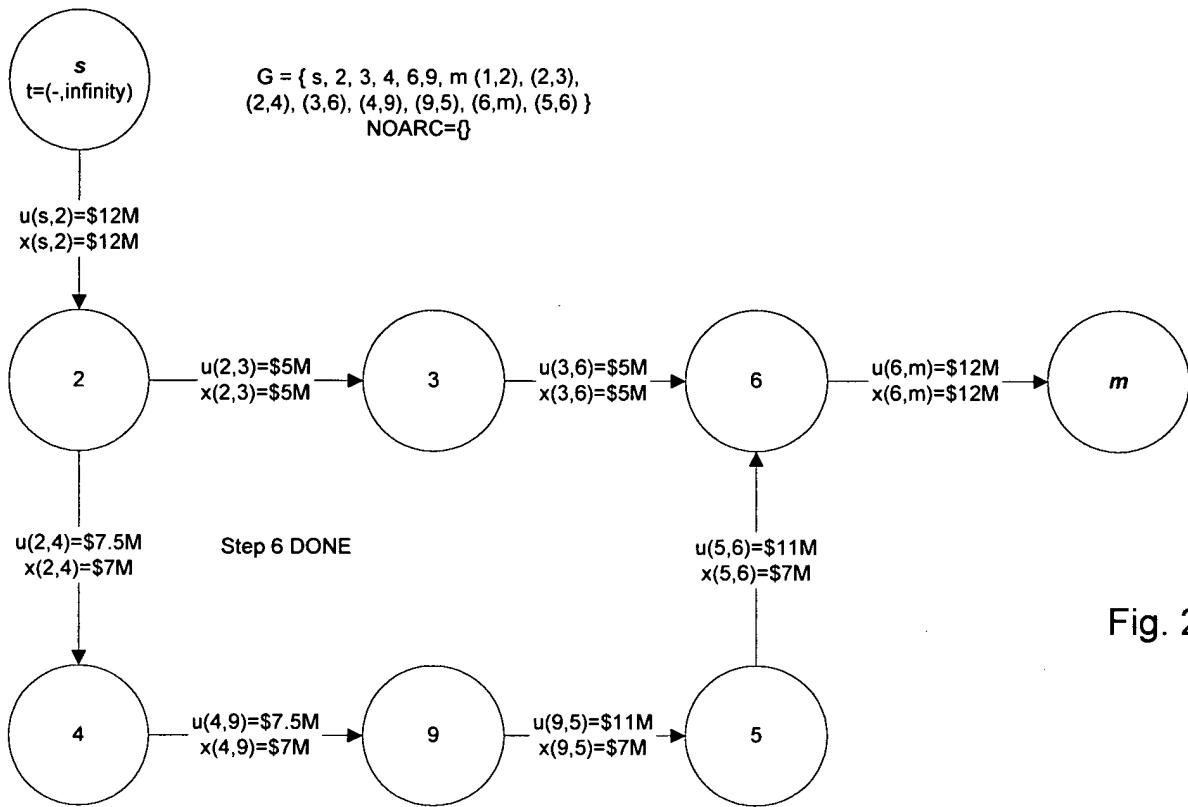


Fig. 21

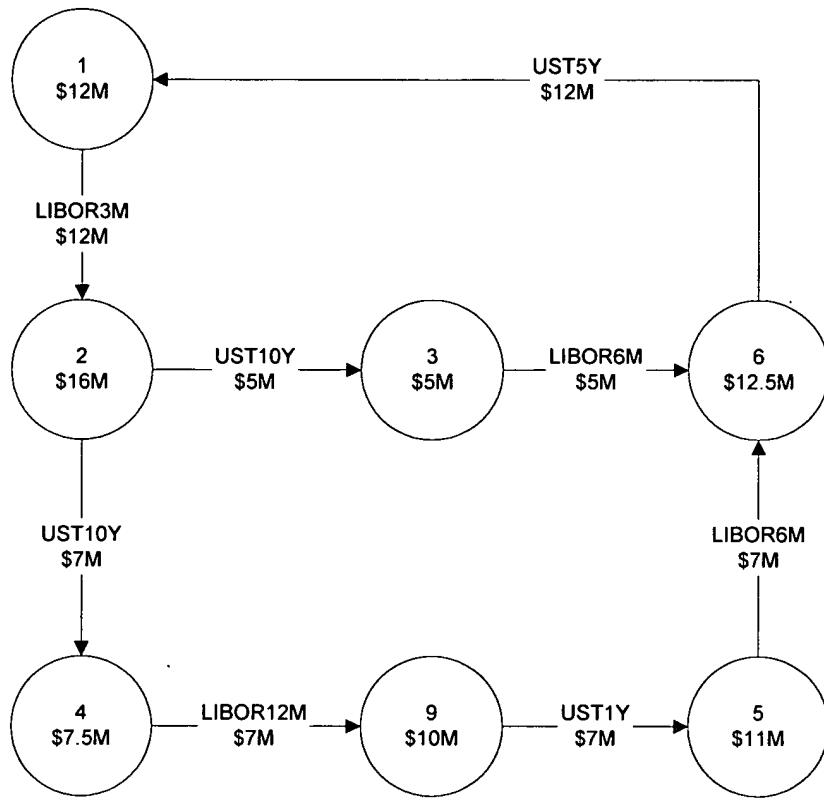


Fig. 22

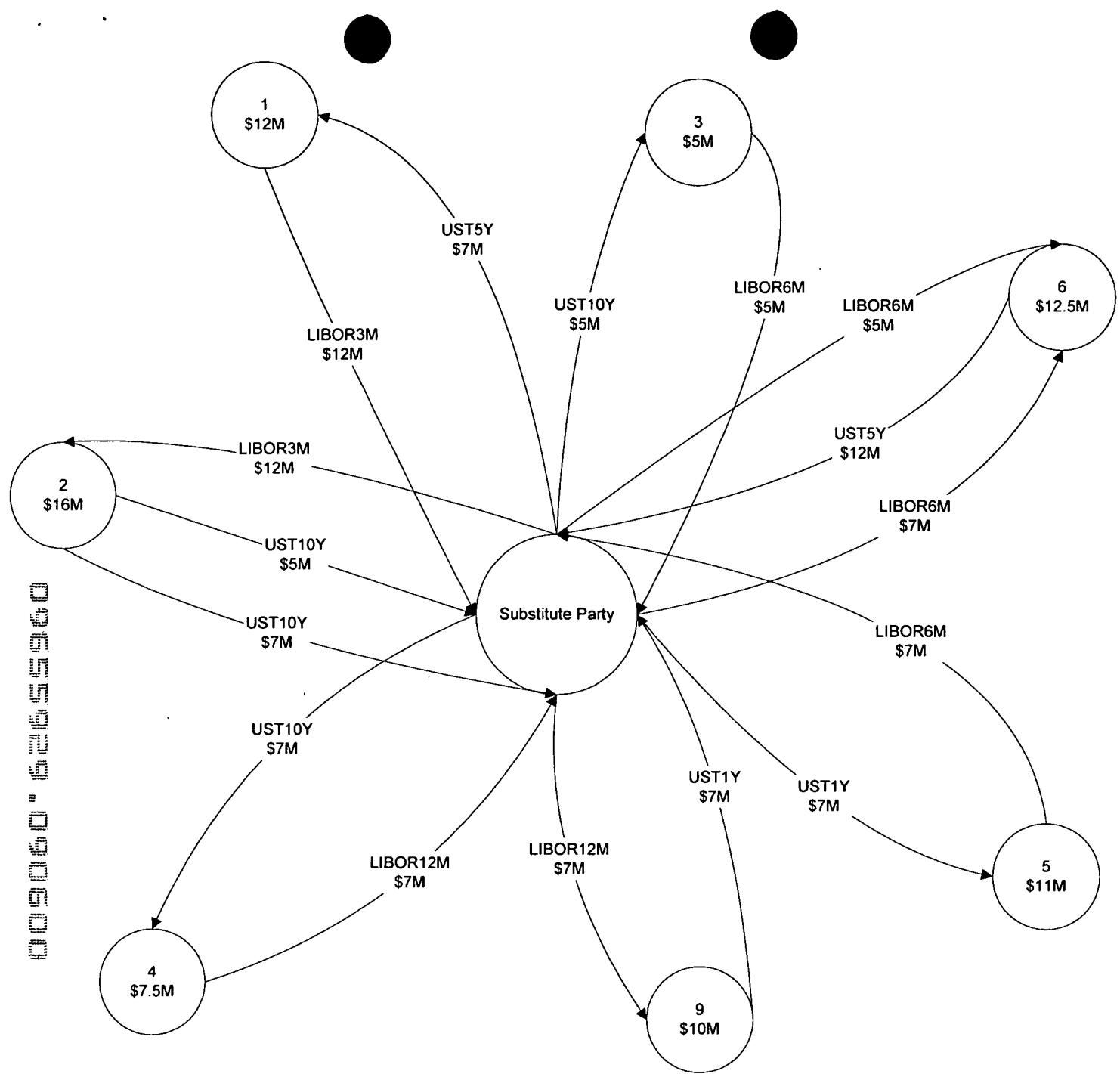


Fig. 23

Fig. 24

